



## Q3 2017 Review—LIMEYARD Indices Composition Changes

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Index Update

October 30, 2017

Please find below the results of the LIMEYARD Q3 2017 review, to be effective on November 1, 2017.

The results are based on the free-float market capitalization of the LIMEYARD-eligible universe, defined as companies that have been admitted to the listing from 17 developed-market countries in Europe, along with the U.S. Each company must fulfill the eligibility criteria based on: liquidity screen, free float.

Eligible companies are initially ranked according to their free-float market capitalization on the cut-off date—September 29, 2017.

Further, the eligible universe is filtered according to a liquidity screening process. In particular, each company must fulfill liquidity eligibility criteria based on a three-month ADTV for its respective trading market of reference.

The market coverage in free-float market-capitalization terms of the LIMEYARD Indices is as follows:

- LY USA TMI: 85%
- LY USA Broad: 80%
- LY EUROPE TMI: 95%
- LY EUROPE Broad: 90%

In constituent terms the following results apply as of November 1, 2017:

- LY USA TMI: 26 additions, 19 deletions
- LY USA Broad: 17 additions, 17 deletions
- LY EUROPE TMI: 31 additions, 16 deletions
- LY EUROPE Broad: 23 additions, 18 deletions

<https://www.limeyard.ch/documentation-and-data>

The changes will be implemented to the LIMEYARD Indices on October 31, 2017, to be effective November 1, 2017.

With kind regards,

LIMEYARD Ltd.

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